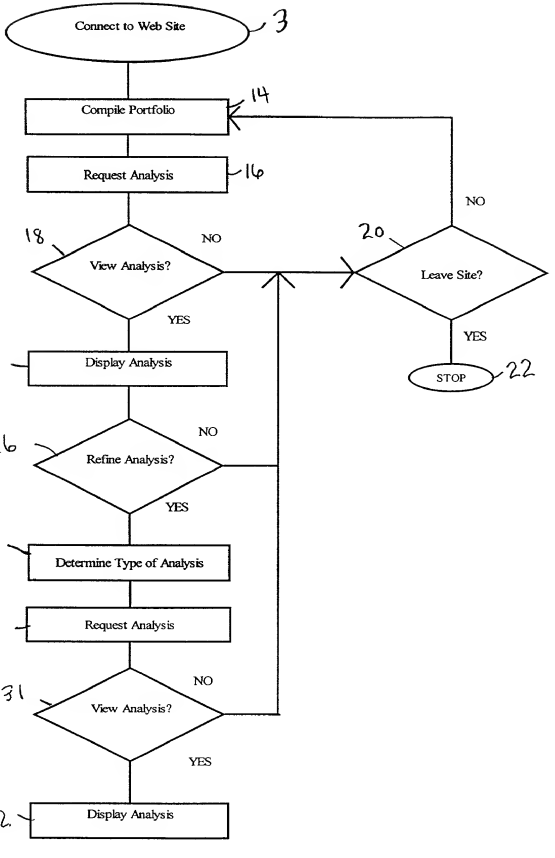
**Fig 1.**




10025015.960860

**Fig 2.**

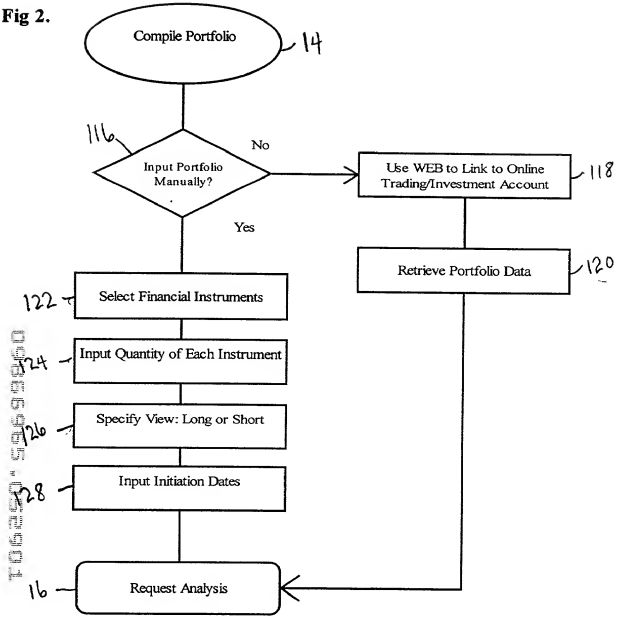

Compile Portfolio
14
116
Input Portfolio Manually?
No
Use WEB to Link to Online Trading/Investment Account
118
Yes
Retrieve Portfolio Data
120
122
Select Financial Instruments
124
Input Quantity of Each Instrument
126
Specify View: Long or Short
128
Input Initiation Dates
16
Request Analysis

**Fig 3.**

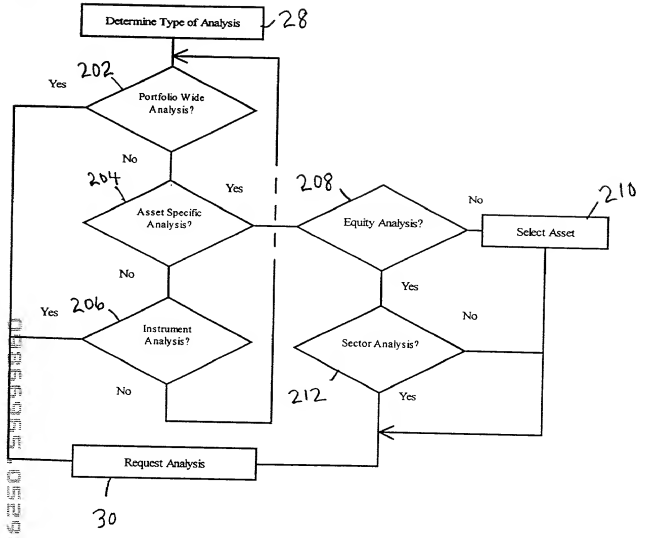
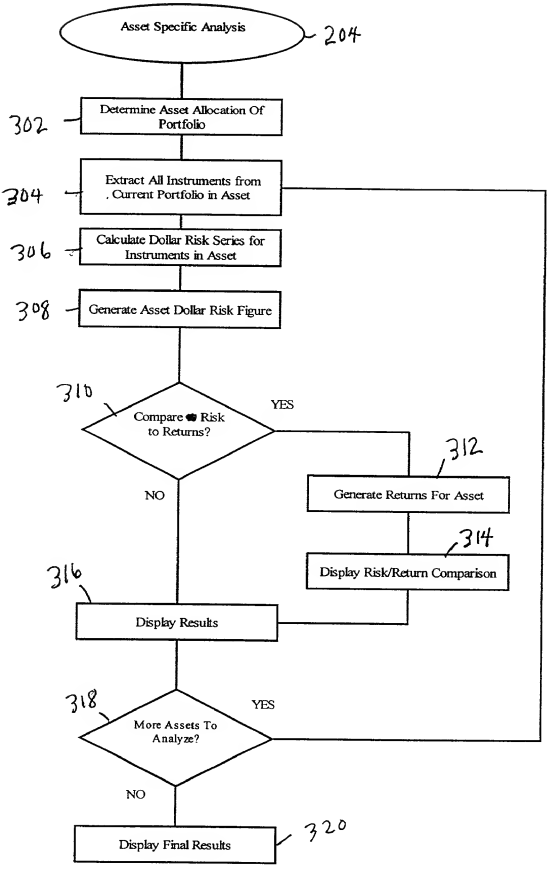

Determine Type of Analysis
28
202
Yes
Portfolio Wide Analysis?
No
204
Asset Specific Analysis?
Yes
208
Equity Analysis?
No
210
Select Asset
No
Yes
206
Instrument Analysis?
Yes
No
Sector Analysis?
212
No
Yes
Request Analysis
30

**Fig 3a.**




10250-5999860

Fig 3b.

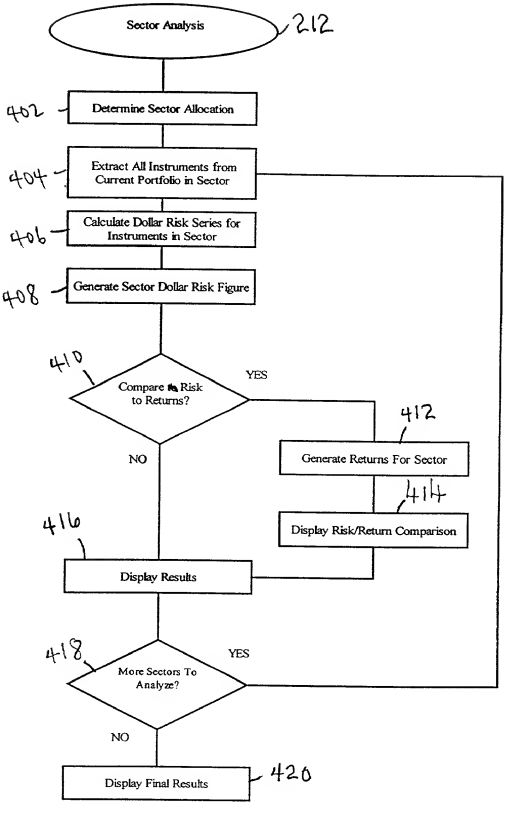



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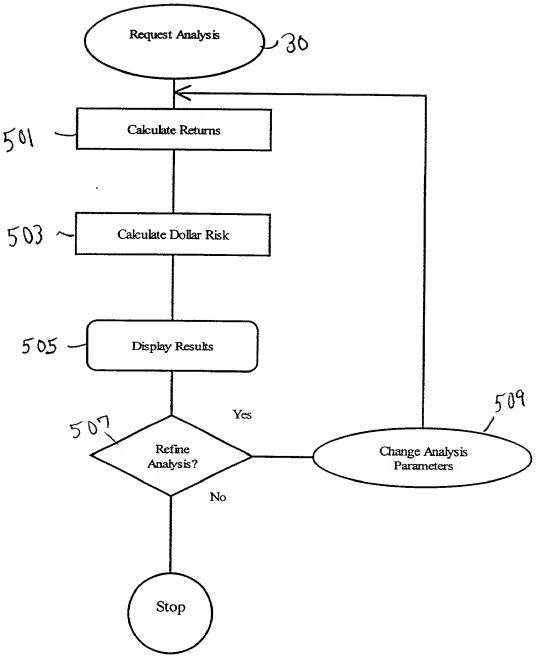
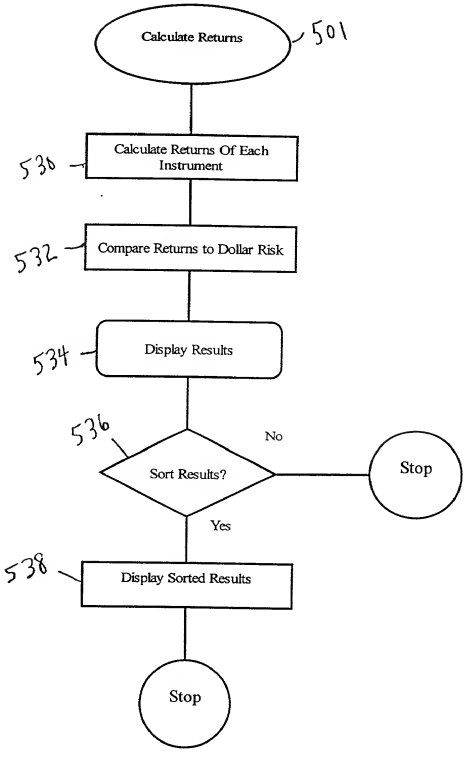
**Fig 4.**



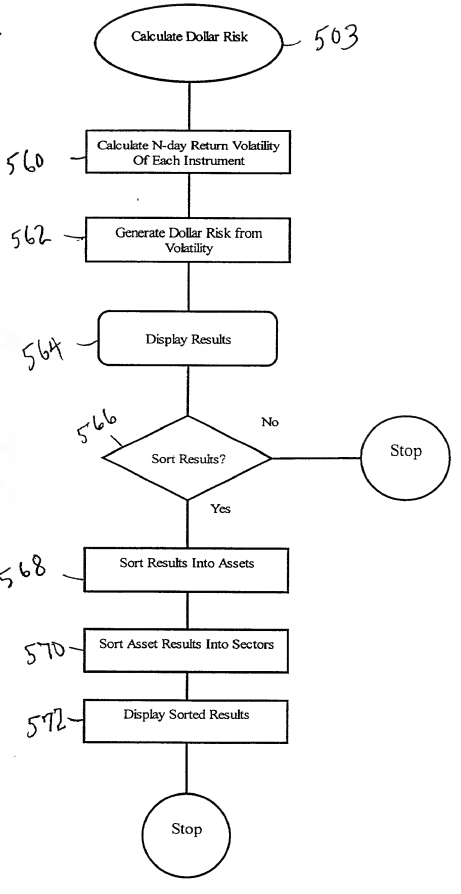

10250-5165950

**Fig 5.**




T06250 596998D

**Fig 6.**




10250-5900860

**Fig 7.**

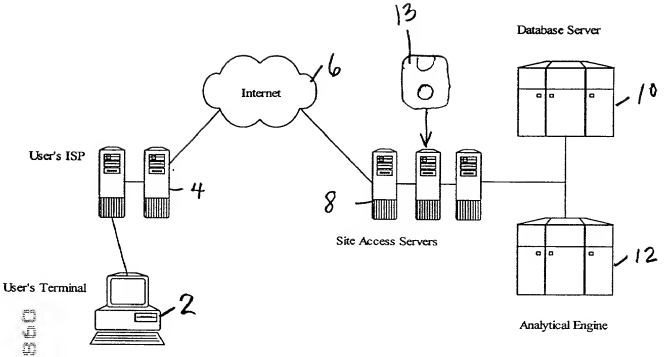



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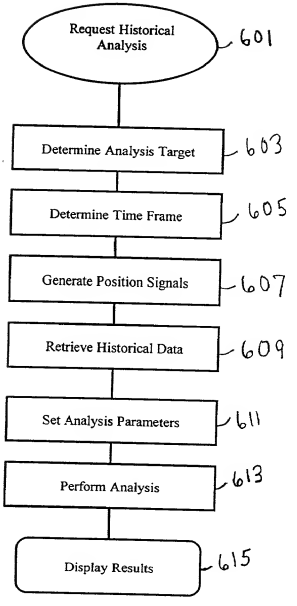
Fig. 8




10529 - 596999

**Fig. 9**

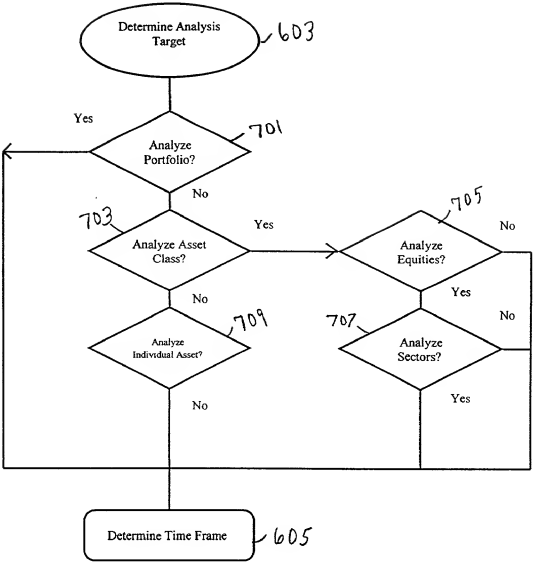
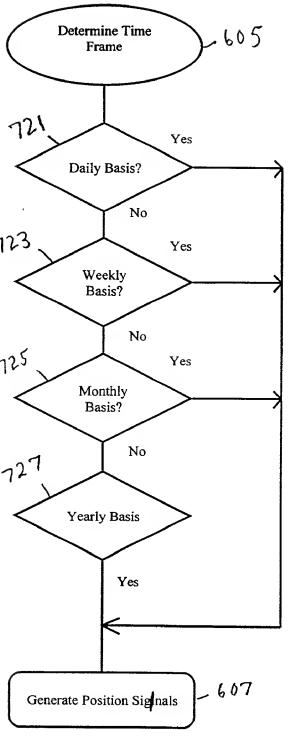
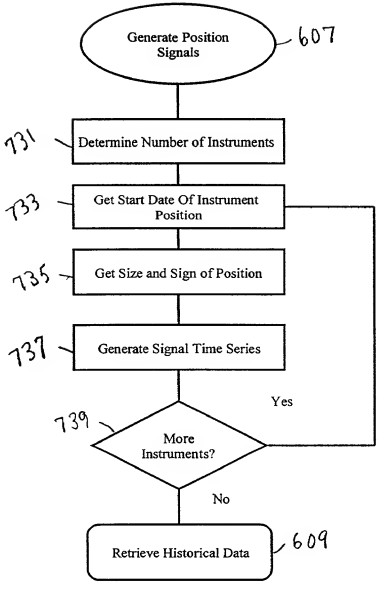

Determine Analysis Target
603
Yes
Analyze Portfolio?
701
No
703
Analyze Asset Class?
Yes
705
Analyze Equities?
No
Yes
No
709
Analyze Indivdual Asset?
707
Analyze Sectors?
No
Yes
Determine Time Frame
605

**Fig. 10**



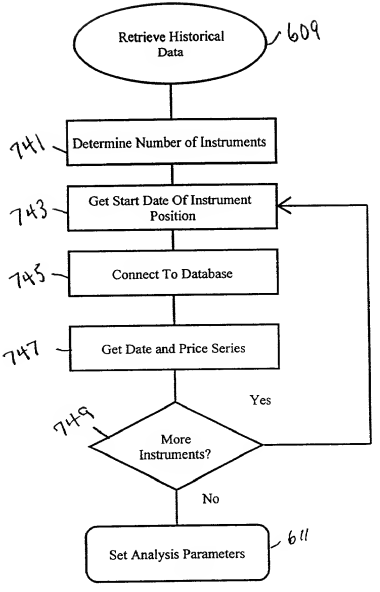

09660S.S6998960

Fig. 11



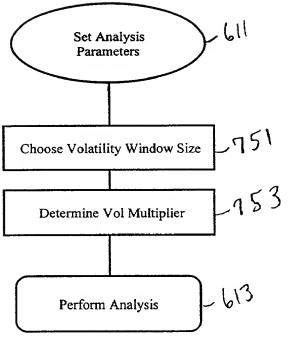

10250-5969960

Fig. 12



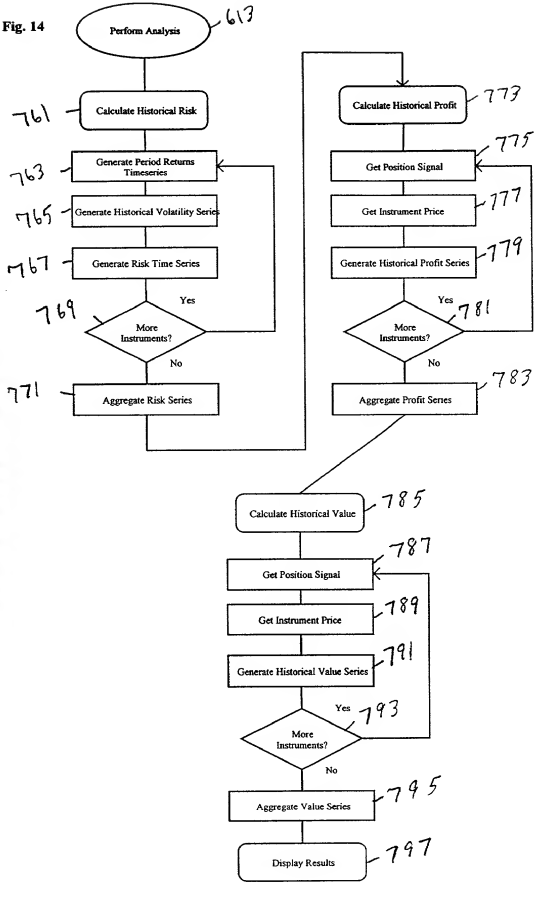

10250*5969890

Fig. 13




0986955-052901

Fig. 14

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10250-596960

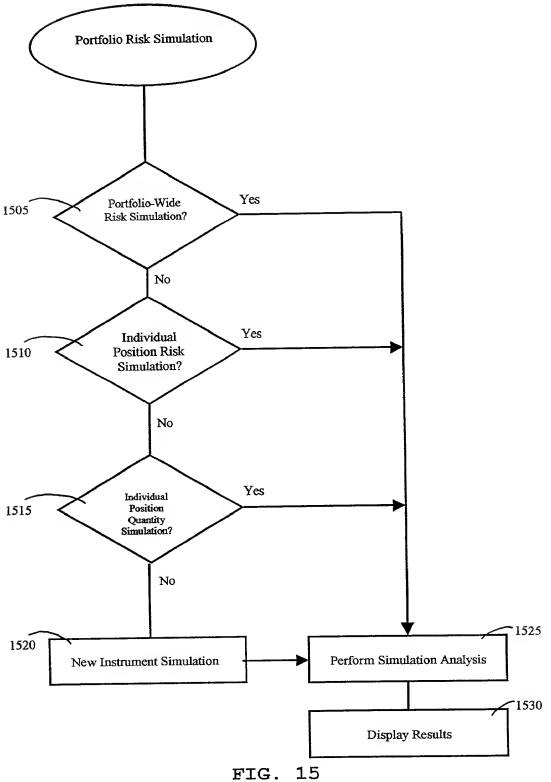


FIG. 15

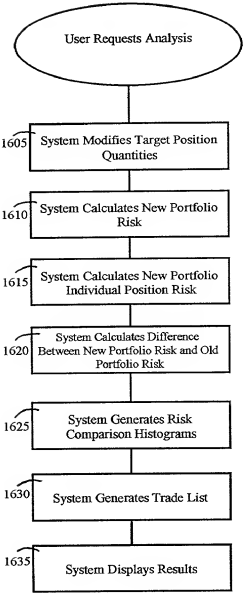
User Requests Analysis
1605
System Modifies Target Position Quantities
1610
System Calculates New Portfolio Risk
1615
System Calculates New Portfolio Individual Position Risk
1620
System Calculates Difference Between New Portfolio Risk and Old Portfolio Risk
1625
System Generates Risk Comparison Histograms
1630
System Generates Trade List
1635
System Displays Results

FIG. 16

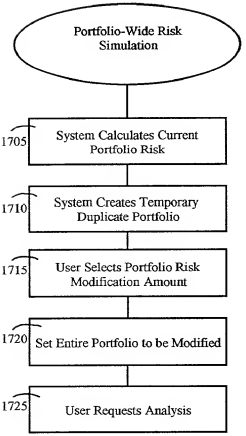


FIG. 17

10250-5569901

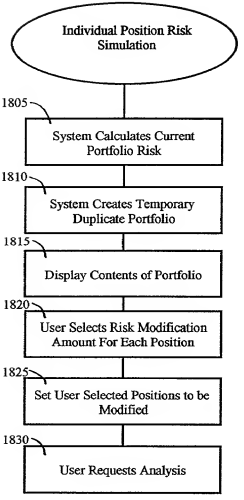
Individual Position Risk Simulation
1805
System Calculates Current Portfolio Risk
1810
System Creates Temporary Duplicate Portfolio
1815
Display Contents of Portfolio
1820
User Selects Risk Modification Amount For Each Position
1825
Set User Selected Positions to be Modified
1830
User Requests Analysis

FIG. 18

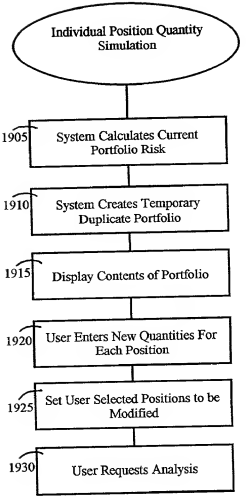
Individual Position Quantity Simulation
1905
System Calculates Current Portfolio Risk
1910
System Creates Temporary Duplicate Portfolio
1915
Display Contents of Portfolio
1920
User Enters New Quantities For Each Position
1925
Set User Selected Positions to be Modified
1930
User Requests Analysis

FIG. 19

TD6250 "59999960

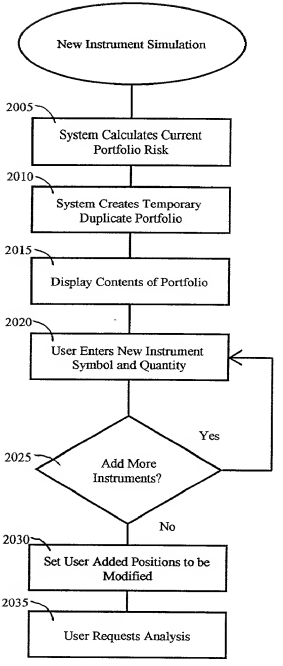


FIG. 20